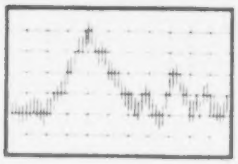
A5040-5



INTERNATIONAL REPORT AUGUST 1990

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INTERNATIONAL VOLUME

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	AUGUST 1989	AUGUST 1990	JAN-AUG 1989	JAN-AUG 1990
Potatoes	10,509	4,433	76,591	53,138
Potatoe Options	0	0	140	10
Pigs	483	716	2,870	9,005
Soyameal	4,605	598	33,903	11,062
Soya Options		5		4,921
BIFFEX	3,306	4,701	61,977	49,738
BALTIC FUTURES EXCHANGE, UK	18,903	10,453	175,481	127,874
Crude Oil	137,008	597,089	1,018,517	2,314,499
Crude Oil Options	6,400	21,106	29,566	114,316
Heavy Fuel Oil		214		1,994
Dubai Crude		1,059		2,639
Gasoil	160,285	337,961	1,160,813	1,579,003
Gasoil Options	2,362	11,379	17,164	58,915
INTL. PETROLEUM EXCHANGE, UK	306,055	968,808	2,226,060	4,071,366
Cocoa	157,804	159,131	1,051,650	1,256,257
Coffee	86,173	113,266	675,696	787,140
Sugar (FOB)	95,127	50,986	889,493	724,457
White Sugar	23,942	22,299	226,019	242,471
Rubber		936		3,210
MGMI Metal Index		11,869		27,995
Cocoa Options	8,629	9,494	23,195	121,618
Coffee Options	207	3,494	7,017	30,319
Raw Sugar Options	14,315	2,537	65,722	28,092
White Sugar Options		105		7,047
FUTURES & OPTIONS EXCHANGE, UK	386,197	374,117	2,938,792	3,228,606
High Grade Primary Aluminium	235,339	429,800	2,032,313	2,520,555
Copper - Grade A	417,347	616,634	2,931,269	3,866,557
Standard Lead	53,395	44,434	356,548	407,912
Primary Nickel	34,057	50,554	330,966	383,703
Silver			7,507	
Special High Grade Zinc	95,210	152,151	420,677	951,580
High Grade Zinc	29,380	0	460,744	28,019
Tin	17,301	31,349	37,729	216,673
LONDON METAL EXCHANGE, UK	882,029	1,324,922	6,577,753	8,374,999

	AUGUST 1989	AUGUST 1990	JAN-AUG 1989	JAN-AUG 1990
Gold		135		8,511
Gold Options		729,432		3,828,558
U.S. Dollar Futures		43,672		231,887
U.S. Dollar Options				
Government T-Bonus		92,344		429,561
BM&F Stock Index Futures		539,479		798,185
Deutschmark				
Coffee				
BM&F, Brazil	0	1,405,062	0	5,296,702
Gold Options	13,351	53,644	149,016	157,646
Silver Options	532	0	2,236	918
Dollar/Guilder Options	37,698	18,563	325,906	115,727
Pound/Sterling/Guilder Opt	1,187	1,772	9,721	14,920
Dutch Gov't Bond Options	27,263	46,180	373,186	177,070
EOE Stock Index Options	157,947	280,723	1,339,992	1,150,595
Bond Index Options	24,928	9,348	141,694	35,493
Dutch Top 5 Index		31,375		84,130
Major Market Index Options	145	4,249	9,355	12,900
EUROPEAN OPTIONS EXCHANGE	263,051	445,854	2,351,106	1,749,399
EOE Stock Index (FTI)	19,637	65,509	169,986	190,422
Dutch Top 5 Index		6,660		19,221
Deliverable Bond (FTO)	9,938	3,385	23,498	41,550
FINANCIAL FUT. MKT. AMSTERDAM	29,575	75,554	193,484	251,193
Crude Palm Oil	27,303	17,316	146,451	150,676
Tin	783	180	8,200	2,622
RBD Palm Olein		5		10,632
Cocoa	1,191	339	5,245	4,292
KUALA LUMPUR COMMODITY EXCH	29,277	17,840	159,896	168,222
Financial Times Index	66,175	141,764	595,509	913,496
Three Mth Pound (1/2M)	502,878	667,938	4,374,245	5,499,076
Long Gilt	328,171	540,691	2,806,811	4,102,789
3 Month Ecu		3,141		53,445
Eurodollar	152,987	115,028	1,526,299	842,857
T-Bond	105,588	101,930	755,827	489,642
Yen Bond	10,819	4,131	77,534	35,285
Euromark	85,562	223,276	386,855	1,873,016
Sterling Currency	621	0	4,358	90
German Government Bund	501,522	961,454	2,885,863	7,074,079
Eurodollar Option	6,145	5,279	60,013	51,636
Euromark Option				
T-Bond Option	9,174	11,005	52,916	72,624
German Government Bund Opt	44,410	245,627	196,093	1,075,178
Gilt Option	48,345	106,080	548,574	547,213
Pound/Dollar Option	51	0	805	269
Short Sterling Options	62,967	121,519	483,714	780,938
LIFFE, UK	1,925,415	3,248,863	14,755,416	23,411,633

	AUGUST 1989	AUGUST 1990	JAN-AUG 1989	JAN-AUG 1990
4 Year BTAN T-Note		345		27,687
3 Month Eurodeutschemark	56,138	9,645	287,981	382,569
3 Mth Eurodeutschmark Opt.		17,173		89,585
CAC 40 Index	36,917	213,385	301,447	945,001
French Gov't Bond	1,056,807	1,775,780	9,515,285	11,156,996
Notional Bond Options	469,898	872,091	4,689,232	4,784,517
3 Month Pibor	161,922	167,164	1,583,346	1,375,010
3 Month Pibor Option		102,172		416,133
Potatoes	7,401	4,067	25,354	27,279
Sugar	18,479	22,966	233,250	209,113
Coffee	352	393	2,045	1,213
Cocoa	0	0	159	0
MATIF, Paris	1,807,914	3,185,181	16,638,099	19,415,103
Canadian L-T Bonds Opt.	32,992	8,630	238,479	104,571
Bankers Acceptance Futures	2,660	8,073	17,954	63,468
Bond Futures		56,007		291,634
MONTREAL EXCHANGE	35,652	72,710	256,433	459,673
*Gold Options	16,394	60,018	173,059	178,504
*Combined market Montreal EOE, Vancouver, Sydney				
INTL OPTIONS CLEARING CORP.	16,394	60,018	173,059	178,504
U.S. Dollar	452	111	3,170	1,653
Government Stock 2	37,537	40,391	182,946	202,722
Government Stock 2 Options	5,673	1,642	11,038	7,654
90 Day Bank Bill	17,661	35,159	57,648	148,469
90 Day Bank Bill Options	312	123	703	1,315
Barclays Share Index	2,447	1,950	9,824	9,111
Barclays Share Index Options	663	73	1,886	1,503
New Zealand Dollar	150	4	1,800	165
New Zealand Dollar Options	25	0	32	2
3 Year Government Stock		192		985
NEW ZEALAND FUTURES EXCHANGE	64,920	79,645	269,047	373,579
Gold		362		12,984
Eurodollar	347,753	459,485	2,709,703	2,249,725
Deutschemark	5,371	4,349	53,518	53,759
Japanese Yen	23,030	7,955	234,523	89,468
British Pound	98	129	1,076	1,907
Nikkei Stock Average	63,459	114,049	605,255	557,031
High Sulphur Fuel Oil	23,357	32,502	938,058	147,696
Dubai Crude Oil		2,739		7,057
Euroyen		100,855		482,035
Eurodollar Options	927	958	8,105	9,028
Euroyen Options		10,765		29,206
Deutschemark Options	20	0	1,337	0
Japanese Yen Options	35	0	2,327	15
SIMEX, Singapore	464,050	734,148	4,553,902	3,639,911

	AUGUST 1989	AUGUST 1990	JAN-AUG 1989	JAN-AUG 1990
All Ords. Index	28,786	29,601	213,422	191,947
Bank Bills 90 Day	438,734	401,858	3,897,438	3,529,282
Aust T-Bond 10 year	266,246	351,219	2,184,731	2,061,705
Australian Dollar	646	0	4,493	15
Seim-Government Bond		0		22,985
Live Cattle (Cash Set)	86	55	1,418	777
Wool (Cash Set)	0	0	38	1
Three Year Bonds	72,704	138,975	635,024	949,358
Bank Bill Options	55,426	46,384	320,771	423,288
Aust 10-Yr Bond Option	75,239	65,021	501,589	346,242
All Ords Options	20,339	19,215	92,084	121,085
3-Year Bond Options	1,709	8,781	17,441	45,902
Semi-Government Bond Opt.		0		0
Australian Dollar Options	0	0	5	0
All Ords, SYCOM		976		1,973
Bank Bill, SYCOM		5,798		41,530
Semi-Govt. Bond, SYCOM		0		60
Aust 3 Yr T-Bond, SYCOM		2,656		17,009
10-Yr Bond, SYCOM		9,755		49,913
SYDNEY FUTURES EXCHANGE	959,915	1,080,294	7,868,454	7,803,072
Swiss Market Index	127,646	610,354	1,368,518	2,802,947
SOFFEX, Switzerland	127,646	610,354	1,368,518	2,802,947
Interest Rate Options	180	1,365	791	2,595
OMX (Index) Options	434,085	604,576	2,846,582	3,114,741
OMX (Index) Forwards	0	170	0	2,220
OMFX Currency Options	3,001	30	9,615	5,090
OMFX Currency Forwards	335	0	355	296
STOCKHOLM OPTIONS EXCHANGE	437,601	606,141	2,857,343	3,124,942
TSE 300 Spot Index	4	0	1,147	22
TSE 35 Index	4,074	3,880	24,762	28,307
TSE 35 Options	39,484	49,889	327,072	514,429
Silver Options	210	341	1,947	853
TORONTO FUTURES EXCHANGE	43,772	54,110	354,928	543,611
Wheat	7,665	11,064	83,778	70,129
Oats	3,834	3,010	40,334	44,576
Thunder Bay Barley	19,921	12,039	167,968	115,690
Rye	4,108	3,741	19,048	23,243
Flax Seed	10,730	8,990	116,751	82,217
Canola/Rape Seed	48,479	61,642	466,833	475,456
Western Barley	1,321	1,115	3,856	7,966
WINNIPEG COMMODITY EXCHANGE	96,058	101,601	898,568	819,277

	AUGUST 1989	AUGUST 1990	JAN-AUG 1989	JAN-AUG 1990
Gold	92,826	951,147	858,069	4,348,503
Silver	16,245	40,437	329,955	296,311
Platinum	144,277	289,401	1,723,386	1,922,148
Rubber	167,051	158,621	1,661,673	1,391,381
Cotton Yarn	250,187	130,767	1,998,492	1,419,859
Woolen Yarn	550	550	4,116	3,956
*TOKYO COMM EXCHANGE INDUSTRY	671,136	1,570,923	6,575,691	9,382,158
3 Month Euroyen	407,106	1,640,789	983,006	9,115,482
3 Month Eurodollar	14,047	195	78,756	6,238
Japanese Yen	6,740	335	13,076	2,723
*TOKYO INTL FINANCIAL FUT EXCH	427,893	1,641,319	1,074,838	9,124,443
American Soybeans	377,065	312,623	2,647,780	3,188,281
Chinese Soybeans	415	373	2,936	2,792
Red Beans	115,274	286,611	1,046,630	1,632,395
*TOKYO GRAIN EXCHANGE	492,754	599,607	3,697,346	4,823,468
Yen Gov't Bond (10 Yr)	1,835,039	1,547,662	12,172,506	11,075,954
Yen Gov't Bond (10 Yr) Opt		278,965	0	590,281
Yen Gov't Bond (20 Yr)	2,207	1,257	20,361	10,787
TOPIX Stock Index	350,290	278,522	2,409,396	2,521,380
TOPIX Options		10,484	0	233,553
US T-Bond Futures		23,067	0	341,821
*TOKYO STOCK EXCHANGE	2,187,536	2,139,957	14,602,263	14,773,776
Domestic Soybeans	2	2	16	16
Red Beans	18,413	11,695	97,207	90,878
White Beans	2	2	16	16
Potato Starch	2	2	16	16
Imported Soybeans	30,509	23,348	202,933	218,969
*HOKKAIDO GRAIN EXCHANGE	48,928	35,049	300,188	309,895
Red Beans	35,407	22,419	182,045	108,073
Imported Soybeans	50,917	28,707	354,206	256,698
Refined Sugar	135	135	978	972
*KANMON COMMODITY EXCHANGE	86,459	51,261	537,229	365,743
Red Beans	22,099	7,496	116,360	59,363
Imported Soybeans	33,007	21,106	278,805	207,180
*KOBE GRAIN EXCHANGE	55,106	28,602	395,165	266,543

	AUGUST 1989	AUGUST 1990	JAN-AUG 1989	JAN-AUG 1990
Raw Silk	19,020	22,213	190,761	247,786
*KOBE RAW SILK EXCHANGE	19,020	22,213	190,761	247,786
Rubber (RSS3)	90,136	118,291	821,635	849,406
*KOBE RUBBER EXCHANGE	90,136	118,291	821,635	849,406
Dried Cocoon	30,159	83,024	366,913	779,023
*MAEBASHI DRIED COCOON EXCH	30,159	83,024	366,913	779,023
Red Beans	52,356	56,575	331,902	389,886
Sweet Potato Starch	4	4	32	32
Imported Soybeans	27,026	27,717	176,950	261,756
Refined Sugar	270	270	1,956	1,944
*NAGOYA GRAIN EXCHANGE	79,656	84,566	510,840	653,618
Cotton Yarn (40S)	72,051	88,299	662,889	865,165
Staple Fiber Yarn (Dull)	2,524	1,012	24,486	13,917
Wool Yarn	1,386	1,466	13,335	20,241
*NAGOYA TEXTILE EXCHANGE	75,961	90,777	700,710	899,323
Red Beans	153,302	173,672	1,063,537	911,071
Imported Soybeans	166,315	135,127	1,084,382	1,303,730
*OSAKA GRAIN EXCHANGE	319,617	308,799	2,147,919	2,214,801
Refined Sugar	270	270	1,956	1,944
Raw Sugar	151,380	214,050	1,110,282	2,135,544
*OSAKA SUGAR EXCHANGE	151,650	214,320	1,112,238	2,137,488
Staple Fiber Yarn(Bright)	275	275	2,131	2,026
Staple Fiber Yarn (Dull)	275	275	2,302	1,978
Wool Yarn	20,641	25,590	178,890	338,906
Cotton Yarn (20S)	64,317	80,285	401,120	752,036
Cotton Yarn (40S)	33,575	30,557	219,364	295,305
*OSAKA TEXTILE EXCHANGE	119,083	136,982	803,807	1,390,251
Refined Sugar	270	270	1,956	1,944
Raw Sugar	373,489	436,060	2,761,612	5,181,417
*TOKYO SUGAR EXCHANGE	373,759	436,330	2,763,568	5,183,361

	AUGUST 1989	AUGUST 1990	JAN-AUG 1989	JAN-AUG 1990
Dried Cocoon	44,565	112,392	360,924	601,904
*TOYAHASHI DRIED COCOON EXCH	44,565	112,392	360,924	601,904
Raw Silk	17,693	30,497	212,115	224,905
*YOKOHAMA RAW SILK EXCHANGE	17,693	30,497	212,115	224,905
OSF 50	24	23	271	184
Nikkei Index Futures	517,530	1,386,897	3,353,667	8,280,285
Nikkei Index Options	1,484,905	932,592	3,267,796	6,162,445
*OSAKA SECURITIES EXCHANGE	2,002,459	2,319,512	6,621,734	14,442,914
Hang Seng Index	21,687	53,679	177,546	143,978
3-Month HIBOR		1,751		49,209
Soybeans	11,620	10,494	110,077	72,436
Sugar	7,991	9,072	107,208	81,399
Gold	88	88	844	664
HONG KONG FUTURES EXCHANGE	41,386	75,084	395,675	347,686

*EXCHANGE LOCATED IN JAPAN